

Appl. Ser. No. 09/597,881

This listing of claims will replace all prior versions, and listings, of claims in the application:

Listing of Claims

Claim 1 (currently amended): A method for the management and monitoring of leverage relating to financial transactions, the method comprising steps of:

identifying an entity;

identifying at least one market segment in which the entity holds financial positions;

quantifying an aggregate net exposure relating to the financial positions held by the identified entity, wherein the financial positions are held in multiple products and multiple market segments and the aggregate net exposure is quantified using cross-product netting and cross-agreement netting;

quantifying an aggregate net exposure across the identified market segment or segments;

determining a value for collateral dedicated to offset the exposure;

and managing leverage relating to the collateral to offset the exposure,

wherein at least one of the steps is performed by a computer.

Claim 2 (currently canceled):

Appl. Ser. No. 09/597,881

Claim 3(currently amended): The method of claim 1, wherein the ~~aggregate net exposure~~
~~is quantified as a monetary value in a local currency~~the identified market segment or
segments relate to specific industries.

Claim 4 (currently amended): The method of claim 1, wherein the aggregate net
exposure is quantified according to market data using a calculation of the median of
multiple values.

Claim 5 (currently canceled):

Claim 6 (currently canceled):

Claim 7 (currently canceled):

Claim 8 (currently canceled):

Claim 9 (currently canceled):

Claim 10 (currently canceled):

Claim 11 (currently canceled):

Claim 12 (currently canceled):

Claim 13 (currently canceled):

Claim 14 (currently canceled):

Claim 15 (previously amended): The method of claim 1, additionally comprising
managing the leverage according to rules specific to conditions and requirements of a
particular identified market segment.

Claim 16(previously amended): The method of claim 1, wherein leverage is managed
across market segments.

Appl. Ser. No. 09/597,881

Claim 17 (currently canceled):

Claim 18 (previously amended): The method of claim 1, wherein the entity comprises a volume purchase group.

Claim 19 (previously amended): The method of claim 1, wherein managing leverage comprises monetizing unrealized positions from ~~one~~ at least one of the identified market sector segments to cross-fund positions in another ~~sector~~ market segment.

Claim 20 (previously canceled):

Claim 21 (previously canceled):

Claim 22 (previously amended): The method of claim 1, additionally comprising computing net exposure values separately for financial product groupings and accumulating product grouping totals according to a parent entity.

Claim 23 (previously amended): The method of claim 1, additionally comprising accumulating market product segments forming a composite of exposure across market segments.

Claim 24 (previously amended): A method of managing collateral for financial transactions, the method comprising the steps of:

settling a trade consummating a financial deal relating to a particular market segment;

monitoring exposure levels across market segments to determine if exposure remains within a predetermined tolerance; and

Appl. Ser. No. 09/597,881

initiating communication for additional collateral resultant to the exposure
exceeding the predetermined tolerance,

wherein at least one of the steps is performed using a computer.

Claim 25 (currently amended): A method for the management and monitoring of
leverage relating to financial transactions, the method comprising
the steps of:

identifying a market segment;

quantifying an aggregate net exposure resulting from positions of an aggregate of
at least two unrelated entities in relating to the identified market segment;

determining a value for collateral dedicated to offset the net exposure; and

valuing exposure for the market segment,

wherein at least one of the steps is performed using a computer.

Claim 26(original): The method of claim 25 wherein the market segment relates to a
specific industry.

Claim 27(canceled):

Claim 28 (canceled):

Claim 29(canceled):

Claim 30 (canceled):

Claim 31 (currently amended): A computer system for managing leverage relating to a
financial position, the system comprising:

a processor;

Appl. Ser. No. 09/597,881

a storage medium;

programmable code stored in the storage medium and operative with the

processor to: identify an entity or hierarchy of related entities;

identify at least one market segment in which the entity or hierarchy of entities

hold financial positions;

quantify an aggregate net exposure across the identified market segment or

segments;

aggregate a net exposure resulting from the identified entity, or hierarchy of

related entities, ~~having financial positions in multiple market segments~~ using

cross product netting and cross-agreement netting;

determine a value for collateral dedicated to offset the exposure; and

manage leverage of the collateral.

Claim 32 (canceled):

Claim 33 (canceled):

Claim 34 (canceled):

Claim 35 (previously amended): A computer data signal embodied in a digital data stream comprising data including aggregated exposure and collateral data, wherein the computer data signal is generated by a method comprising the steps of:

aggregating an exposure across multiple market segments that is calculated on a

computer using cross-product netting and cross-agreement netting;

determining a value for collateral dedicated to offset the exposure; and

Appl. Ser. No. 09/597,881

managing leverage created by the ratio of the collateral to the exposure.

Claim 36 (previously amended): The computer data signal of Claim 35, wherein the exposure relates to a particular entity.

Claim 37 (currently amended): The computer data signal of claim 35, wherein the exposure ~~related~~ relates to a particular industry.

Claim 38 (currently amended): Computer executable program code residing on a computer-readable medium, the program code comprising instructions for causing the computer to:

~~aggregating an~~ quantify an aggregate exposure across multiple market segments using cross-product netting and cross-agreement netting;
determining a value for collateral dedicated to offset the exposure; and
managing leverage created by the ratio of the collateral to the exposure.

Claim 39 (currently amended): A method of interacting with a network access device so as to provide leverage management of collateral, the method comprising the steps of:

accessing a server on a computer network;
receiving data relating to an exposure, wherein the exposure is resultant to an aggregation of financial positions held by an entity in multiple market segments;
receiving data relating to the exposure in specific market segments;
determining a value for collateral dedicated to offset the exposure using cross-agreement netting and cross-product netting; and
managing leverage created by the ratio of the collateral to the exposure.

Appl. Ser. No. 09/597,881

Claim 40 (currently amended): An electronic display screen for a computing device comprising:

a first area containing a description of a trading entity;
a second area containing an aggregate exposure resulting from the trading entity having financial positions in multiple market segments that is calculated on a computer using cross-product netting and cross-agreement netting; ~~and~~
a third area containing an aggregate exposure for particular market segments; and
a ~~third~~ fourth area containing a recommended action relating to a current percentage margin relating to the aggregate exposure, wherein said recommended action is determined using information in said second area.

Claim 41 (previously canceled):

Claim 42 (previously canceled):

Claim 43 (previously amended): The electronic display of claim 40, additionally comprising a Party-Counterparty view mode selector.

Claim 44 (canceled):

Claim 45 (previously amended): The electronic display of claim 40, additionally comprising an area displaying a net replacement value.

Appl. Ser. No. 09/597,881

Claim 46 (previously amended): The electronic display of claim 40, additionally comprising an area displaying a required margin for a product or market area.

Claim 47(previously amended): The electronic display of claim 40, additionally comprising an area displaying collateral confirmed settled from a custodian.

Claim 48(previously amended): The electronic display of claim 40, additionally comprising an area displaying collateral pledged but not yet confirmed settlement from a custodian.

Claim 49 (previously amended): The electronic display of claim 40, additionally comprising an area displaying a choice box for translating a monetary value into different currencies.

Claim 50 (canceled):

Claim 51 (new): The method of claim 24, wherein the market segments relate to specific industries.

Claim 52 (new): The system of claim 31, wherein leverage of the collateral is managed across the identified market segments.